

EXHIBIT E

Corporate Trust Services
One Federal Street, Third Floor
Boston, Massachusetts 02110

THIS TRANSMITTAL CONTAINS IMPORTANT INFORMATION THAT IS OF INTEREST TO THE BENEFICIAL OWNERS OF THE SUBJECT SECURITIES. PLEASE EXPEDITE RE-TRANSMITTAL TO SUCH BENEFICIAL OWNERS IN A TIMELY MANNER.

**NOTICE TO NOTEHOLDERS AND/OR CERTIFICATEHOLDERS (THE
"SECURITYHOLDERS") OF THE TRANSACTIONS AND THEIR CORRESPONDING CUSIPS
LISTED ON EXHIBIT A**

(Notice Date: April 4, 2011)

Reference is made to the respective Trust Agreement or Indenture governing the Transactions referenced above (collectively the "*Trust Agreements*" and each is a "*Trust Agreement*") under which U.S. Bank National Association serves as trustee (the "*Trustee*"). Any capitalized term used herein and not otherwise expressly defined shall have the meaning assigned to such term in the applicable Trust Agreement. Reference is also made to Notices sent to Securityholders in September 2010 and December 2010, notifying Securityholders of the filing of the adversary proceeding described below and the filing of the Motion by the Debtors (as defined below) seeking SPV ADR procedures, likewise described below.

Under the terms of each of the Trust Agreements, each of the Issuers entered into a credit derivatives transaction with an affiliate of Lehman Brothers Holdings Inc. ("*LBHI*") as counterparty documented by an ISDA Master Agreement (Multicurrency - Cross Border) by and between a debtor affiliated with LBHI (collectively with LBHI the "*Debtors*") and the relevant Issuer (the "*Master Agreements*"), one or more Schedules to the Master Agreement between the Debtors and the relevant Issuer (the "*Schedules*") and one or more Confirmations to the relevant Issuer from the Debtors (the "*Confirmations*" and collectively with the all of the Master Agreements and Schedules, the "*Swap Transactions*"). LBHI served as Credit Support Party for each of these transactions.

On September 15, 2008, LBHI filed a voluntary petition seeking relief under Chapter 11 of 11 U.S.C. §101 *et seq.* (the "*Bankruptcy Code*" and the proceeding the "*Lehman Bankruptcy Proceeding*"); thereafter on and after October 3, 2008 Lehman Brothers Special Financing Inc. ("*LBSF*") and other Debtors filed their voluntary proceedingsⁱ.

An Event of Default exists under each of the Swap Transactions by virtue of the voluntary bankruptcy petitions filed first by LBHI and thereafter by LBSFⁱⁱ or another Debtor counterparty. Based on the terms of the applicable Trust Agreement, and/or based on directions received from Securityholders, the Trustee provided notice of an Early Termination Event and designated an Early Termination Date under the Swap Transactions. Under the terms of the applicable Trust Agreement and Swap

Transaction(s), because LBSF was the sole Affected Party and Defaulting Party under the terms of each Swap Transaction, each Trust Agreement provided that any termination payment due LBSF would be paid after payments made to the Securityholders (and certain Administrative Expenses and other amounts senior to Securityholders). Had LBSF not been the Defaulting Party, each Trust Agreement provides that any termination payment would be paid from available proceeds prior to applying such proceeds to payments to Securityholders.

As described in previous Notices sent to you, in his Memorandum Decision Granting Motion For Summary Judgment and Declaring Applicable Payment Priorities in the Dante Decision (defined in the endnotes below)ⁱⁱⁱ, Judge Peck ruled in the context of that adversary proceeding, that a change in the waterfall resulting from the bankruptcy filings by LBHI and LBSF constituted an unenforceable ipso facto provision, and therefore the termination payment due LBSF under that swap transaction was due prior to payments to the Securityholders (as it would be in the absence of a bankruptcy default by LBHI and LBSF), and not after payments to Securityholders as contemplated by the transaction documents. While this decision was the subject of an appeal, the matter ultimately settled prior to any consideration of the appeal by the District Court. The terms of the settlement have been kept confidential.

Relying upon the Dante Decision, LBSF filed an action in the United States Bankruptcy Court for the Southern District of New York against the Trustee and the Issuer for each of the Securities^{iv}. The adversary proceeding challenges, under various theories, the distribution provisions contained in each Trust Agreement providing for the payment of the termination payment calculated to be due LBSF after payments to Securityholders because LBSF is the sole affected party or defaulting party under the swap.

We previously advised you that on November 24, 2010, LBHI filed a motion seeking the implementation of dispute resolution procedures involving special purpose vehicles^v. On December 8, 2010, the Trustee filed an objection to the Motion (the "*Objection*"). On March 3, 2011, the Bankruptcy Court entered an Order approving the SPV ADR procedures (the "SPV ADR Order")^{vi}. These procedures may be employed by the Debtors to resolve disputes concerning the Swap Transactions that are the subject of the adversary proceeding, and require, inter alia, that the relevant Special Purpose Vehicle and/or the Trustee publish notice of the adversary proceeding and mediation and designate a party that is authorized to mediate the dispute on behalf of the transaction. The Trustee filed a Notice of Appeal with respect to the SPV ADR Order.

The Trustee hereby advises you that in order for it to comply with the terms of the SPV ADR Order and take any action for the benefit of the Securityholders, it will be required to use Underlying Assets in order to discharge fees, expenses and other charges it incurs in connection therewith, including, but not limited to, the cost of publishing notice. In addition, the Trustee believes that it is essential for one or more Securityholders to represent the transaction in any mediation because the Securityholders that have the economic interests therein. Please contact us *immediately* if you are willing to serve as one or part of a group of holders representing the interests of the transaction.

REDACTED

REDACTED

The Trustee may be contacted at:

Donald Higgins and Jonathan DeMarco
U.S. Bank Corporate Trust Services
One Federal Street, Third Floor
Boston, Massachusetts 02110
Phone: (617) 603-6717 and (617)-603-6552
Fax: (866)592-7151 and (866) 394-9334
Email:donald.higgins@usbank.com and jonathan.demarco@usbank.com

Receipt of this notice should not be construed as evidence or acknowledgment of any requirement applicable to, or of any right or authority on the part of any recipient under the Trust Agreement to direct, the matters addressed herein, or of any obligations on the part of the Trustee with respect thereto, and the Trustee expressly reserves all rights in determining appropriate actions and requirements concerning these matters.

Prior to any distribution to Securityholders, funds held under the relevant Transaction documents may be used first for payment of the fees and costs incurred or to be incurred by the Trustee in performing its duties, as well as for any indemnities owing or to become owing to such Trustee. This includes, but is not limited to, compensation for time spent, and the fees and costs of counsel and other agents employed, to pursue remedies or other actions to protect the interests of the Securityholders. *PURSUANT TO THE TERMS OF EACH TRUST AGREEMENT THE TRUSTEE IS NOT REQUIRED TO RISK OR EXPEND ITS OWN FUNDS OR OTHERWISE INCUR FINANCIAL LIABILITY FOR THE PERFORMANCE OF ANY DUTY OR THE EXERCISE OF ANY RIGHTS UNLESS AN ADEQUATE INDEMNITY AGAINST SUCH LIABILITY OR RISK IS PROVIDED TO IT.*

The Trustee reserves all rights under the relevant Trust Agreement and related documents. Please be aware that the Trustee may conclude that a specific response to particular inquiries from individual Securityholders is not consistent with equal and full dissemination of information to all Securityholders. Securityholders should not rely on the Trustee as their sole source of information. The Trustee makes no recommendations and gives no investment, legal or tax advice. Each Noteholder should seek investment and tax advice from an independent advisor based on such Noteholder's particular circumstances.

U.S. Bank National Association,
as Trustee

i On the same date or thereafter, other debtor subsidiaries and affiliates filed bankruptcy proceedings (collectively, the “Debtors”) all of which proceedings are jointly administered under *In re: Lehman Brothers Holdings Inc.*, Bankruptcy Case No.: 08-13555 (JMP).

ii Other Events of Default may exist as well, and the Trustee reserves all rights with respect thereto.

iii The adversary proceeding styled *Lehman Brothers Special Financing Inc. v. BNY Corporate Trustee Services Limited*, Adv. Proc. No. 09-01242 (the “*Dante Decision*”) pending in the United States Bankruptcy Court for the Southern District of New York. A copy of the Memorandum Opinion is available on the Trustee’s investor website, www.usbank.com/abs.

iv The action was filed on September 14, 2010 and is styled *Lehman Brothers Special Financing Inc. v. U.S. Bank National Association, et al.*, Adversary Proceeding Number 10-03542, and the case is assigned to The Honorable Judge Peck. The action has been stayed through June 30, 2011.

v The motion was styled Motion Pursuant to Section 105(a) of the Bankruptcy Code and General Order M-390 for Authorization to Implement Alternative Dispute Resolution Procedures for Affirmative Claims of Debtors Under Derivatives Transactions with Special Purpose Vehicle Counterparties (referred to herein as the “*SPV ADR Motion*” or the “*Motion*”), and can be found as Docket No. 13009 on the LBHI docket.

vi Docket No. 14789 on the LBHI docket.

EXHIBIT A

EXUM RIDGE CBO 2006-1

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Certificated Note | 30232CAA8 | US30232CAA80 |
| Class A Regulation S Certificated Note | G3286EAA9 | USG3286EAA94 |
| Class B Notes | | |
| Class B Rule 144A Certificated Note | 30232CAB6 | US30232CAB63 |
| Class B Regulation S Certificated Note | G3286EAB7 | USG3286EAB77 |
| Class C Notes | | |
| Class C Rule 144A Global Note | 30232CAC4 | US30232CAC47 |
| Class C Regulation S Global Note | G3286EAC5 | USG3286EAC50 |
| Class D Notes | | |
| Class D Rule 144A Global Note | 30232CAD2 | US30232CAD20 |
| Class D Regulation S Global Note | G3286EAD3 | USG3286EAD34 |
| Class E Notes | | |
| Class E Rule 144A Global Note | 30232HAA7 | US30232HAA77 |
| Class E Regulation S Global Note | G32865AA8 | USG32865AA80 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 30232H208 | US30232H2085 |
| Rule 144A/Accredited Investors | 30232H307 | US30232H3075 |
| Regulation S Global Preference Shares | G32865100 | KYG328651008 |

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EXUM RIDGE CBO 2006-2

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Certificated Note | 30228EAA0 | US30228EAA01 |
| Class A Regulation S Certificated Note | G32862AA5 | USG32862AA59 |
| Class X Notes | | |
| Class X Rule 144A Certificated Note | 30228EAB8 | US30228EAB83 |
| Class X Regulation S Certificated Note | G32862AB3 | USG32862AB33 |
| Class B Notes | | |
| Class B Rule 144A Certificated Note | 30228EAC6 | US30228EAC66 |
| Class B Regulation S Certificated Note | G32862AC1 | USG32862AC16 |
| Class C Notes | | |
| Class C Rule 144A Global Note | 30228EAD4 | US30228EAD40 |
| Class C Regulation S Global Note | G32862AD9 | USG32862AD98 |
| Class D Notes | | |
| Class D Rule 144A Global Note | 30228EAE2 | US30228EAE23 |
| Class D Regulation S Global Note | G32862AE7 | USG32862AE71 |
| Class E-1 Notes | | |
| Class E-1 Rule 144A Global Note | 30228CAA4 | US30228CAA45 |
| Class E-1 Regulation S Global Note | G32861AA7 | USG32861AA76 |
| Class E-1 Certificated Note | 30228CAD8 | US30228CAD83 |
| Class E-2 Notes | | |
| Class E-2 Rule 144A Global Note | 30228CAB2 | US30228CAB28 |
| Class E-2 Regulation S Global Note | G32861AB5 | USG32861AB59 |
| Class E-2 Certificated Note | 30228CAC0 | US30228CAC01 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 30228C205 | US30228C2051 |
| Regulation S Global Preference Shares | G32861109 | USG328611093 |

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CUSIPs

EXUM RIDGE CBO 2006-4

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|---------------------------------------|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Global Note | 30232UAA8 | US30232UAA88 |
| Class A Regulation S Global Note | G3286TAA6 | USG3286TAA63 |
| Class B Notes | | |
| Class B Rule 144A Global Note | 30232UAC4 | US30232UAC45 |
| Class B Regulation S Global Note | G3286TAB4 | USG3286TAB47 |
| Class C Certificated Notes | | |
| Class C Rule 144A Global Note | 30232UAE0 | US30232UAE01 |
| Class C Regulation S Global Note | G3286TAC2 | USG3286TAC20 |
| Class D Certificated Notes | | |
| Class D Rule 144A Global Note | 30232UAG5 | US30232UAG58 |
| Class D Certificated Note | 30232UAH3 | US30232UAH32 |
| Class D Regulation S Global Note | G3286TAD0 | USG3286TAD03 |
| Class E Certificated Notes | | |
| Class E Rule 144A Global Note | 30232QAA7 | US30232QAA76 |
| Class E Certificated Note | 30232QAB5 | US30232QAB59 |
| Class E Regulation S Global Note | G32866AA6 | USG32866AA63 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 30232Q208 | US30232Q2084 |
| Regulation S Global Preference Shares | G32866108 | USG328661080 |

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CUSIPs

EXUM RIDGE CBO 2006-5

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--------------------------------------|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Global Note | 30232VAA6 | US30232VAA61 |
| Class A Regulation S Global Note | G3286YAA5 | USG3286YAA58 |
| Class B-1 Notes | | |
| Class B-1 Rule 144A Global Note | 30232VAC2 | US30232VAC28 |
| Class B-1 Regulation S Global Note | G3286YAB3 | USG3286YAB32 |
| Class B-2 Certificated Notes | | |
| Class B-2 Rule 144A Global Note | 30232VAL2 | US30232VAL27 |
| Class B-2 Certificated Note | 30232VAM0 | US30232VAM00 |
| Class B-2 Regulation S Global Note | G3286YAF4 | USG3286YAF46 |
| Class C-1 Certificated Notes | | |
| Class C-1 Rule 144A Global Note | 30232VAE8 | US30232VAE83 |
| Class C-1 Regulation S Global Note | G3286YAC1 | USG3286YAC15 |
| Class C-2 Certificated Notes | | |
| Class C-2 Rule 144A Global Note | 30232VAN8 | US30232VAN82 |
| Class C-2 Certificated Note | 30232VAP3 | US30232VAP31 |
| Class C-2 Regulation S Global Note | G3286YAG2 | USG3286YAG29 |
| Class D Certificated Notes | | |
| Class D Rule 144A Global Note | 30232VAG3 | US30232VAG32 |
| Class D Certificated Note | 30232VAH1 | US30232VAH15 |
| Class D Regulation S Global Note | G3286YAD9 | USG3286YAD97 |
| Class E Certificated Notes | | |
| Class E Rule 144A Global Note | 30232VAJ7 | US30232VAJ70 |
| Class E Certificated Note | 30232VAK4 | US30232VAK44 |
| Class E Regulation S Global Note | G3286YAE7 | USG3286YAE70 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 30232W205 | US30232W2052 |
| Regulation S Global Preference Share | G3286U105 | USG3286U1058 |

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CUSIPs

EXUM RIDGE CBO 2007-1, LTD

| <u>Security</u> | <u>CUSIP</u> |
|--|---------------------|
| Class A Notes | |
| Class A Rule 144A Certificated Note | 30232XAA2 |
| Class A Regulation S Certificated Note | G32869AA0 |
| Class B Notes | |
| Class B Rule 144A Global Note | 30232XAC8 |
| Class B Regulation S Global Note | G32869AB8 |
| Class B Certificated Note | 30232XAD6 |
| Class C Notes | |
| Class C Rule 144A Global Note | 30232XAE4 |
| Class C Regulation S Global Note | G32869AC6 |
| Class C Certificated Notes | 30232XAF1 |
| Class D Notes | |
| Class D Rule 144A Global Note | 30232XAG9 |
| Class D Regulation S Global Note | G32869AD4 |
| Class D Certificated Note | 30232XAH7 |
| Preference Shares | |
| Certificated U.S. Preference Shares | 30232S204 |
| Regulation S Global Preference Share | G32867106 |

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CUSIPs

EXUM RIDGE CBO 2007-2, LTD

| <u>Security</u> | <u>CUSIP</u> |
|--------------------------------------|---------------------|
| Class A Notes | |
| Class A Rule 144A Certificated Note | 30228AAA8 |
| Class A Certificated Note | 30228AAD2 |
| Class A Regulation S Global Note | G3286VAA1 |
| Class B Notes | |
| Class B Rule 144A Global Note | 30228AAB6 |
| Class B Certificated Note | 30228AAE0 |
| Class B Regulation S Global Note | G3286VAB9 |
| Class C Certificated Notes | |
| Class C Rule 144A Global Note | 30228AAC4 |
| Class C Certificated Notes | 30228AAG5 |
| Class C Regulation S Global Note | G3286VAC7 |
| Class D Certificated Notes | |
| Class D Rule 144A Global Note | 30228BAA6 |
| Class D Certificated Note | 30228BAB4 |
| Class D Regulation S Global Note | G3286WAA9 |
| Preference Shares | |
| Certificated U.S. Preference Shares | 30228B306 |
| Regulation S Global Preference Share | G3286W200 |

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CUSIPs

SGS HY CREDIT FUND I (EXUM RIDGE CBO 2006-3), LTD

| <u>Security</u> | <u>CUSIP</u> |
|---|---------------------|
| Class A Notes | |
| Class A Rule 144A Certificated Note | 30232BAA0 |
| Class A Regulation S Certificated Note | G32864AA1 |
| Class X Notes | |
| Class X Rule 144A Certificated Note | 30232BAB8 |
| Class X Regulation S Certificated Note | G32864AB9 |
| Class B Notes | |
| Class B Rule 144A Certificated Note | 30232BAC6 |
| Class B Regulation S Certificated Note | G32864AC7 |
| Class C Notes | |
| Class C Rule 144A Global Note | 30232BAD4 |
| Class C Regulation S Global Note | G32864AD5 |
| Class C Certificated Notes | 30232BAF9 |
| Class D Notes | |
| Class D Rule 144A Global Note | 30232BAE2 |
| Class D Regulation S Global Note | G32864AE3 |
| Class D Certificated Note | 30232BAG7 |
| Class E-1 Notes | |
| Class E-1 Rule 144A Global Note | 30232MAA6 |
| Class E-1 Regulation S Global Note | G32863AA3 |
| Class E-1 Certificated Note | 30232MAC2 |
| Class E-2 Notes | |
| Class E-2 Rule 144A Global Note | 30232MAB4 |
| Class E-2 Regulation S Global Note | G32863AB1 |
| Class E-2 Certificated Note | 30232MAD0 |
| P-1 Preference Shares | |
| Certificated U.S. P-1 Preference Shares | 30232M207 |
| Regulation S Global P-1 Preference Shares | G32863105 |
| P-2 Preference Shares | |
| Certificated U.S. P-2 Preference Shares | 30232M405 |
| Regulation S Global P-2 Preference Shares | G32863204 |

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CUSIPs

AVIV LCDO 2006-1, LIMITED

| <u>Security</u> | <u>CUSIP</u> |
|---------------------------------------|---------------------|
| Class A Notes | |
| Class A Rule 144A Global Note | 05381EAA5 |
| Class A Regulation S Global Note | G0723AAA4 |
| Class B Notes | |
| Class B Rule 144A Global Note | 05381EAB3 |
| Class B Certificated Note | 05381EAF4 |
| Class B Regulation S Global Note | G0723AAB2 |
| Class C Certificated Notes | |
| Class C Rule 144A Global Note | 05381EAC1 |
| Class C Certificated Note | 05381EAG2 |
| Class C Regulation S Global Note | G0723AAC0 |
| Class D Certificated Notes | |
| Class D Rule 144A Global Note | 05381EAD9 |
| Class D Certificated Note | 05381EAH0 |
| Class D Regulation S Global Note | G0723AAD8 |
| Preference Shares | |
| Certificated U.S. Preference Shares | 053814208 |
| Regulation S Global Preference Shares | G06869104 |

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CUSIPs

AVIV LCDO 2006-2

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Certificated Note | 053811AA3 | US053811AA30 |
| Class A Regulation S Certificated Note | G29517AA0 | USG29517AA05 |
| Class B Notes | | |
| Class B Rule 144A Certificated Note | 053811AB1 | US053811AB13 |
| Class B Regulation S Certificated Note | G29517AB8 | USG29517AB87 |
| Class C Certificated Notes | | |
| Class C Rule 144A Certificated Note | 053811AC9 | US053811AC95 |
| Class C Regulation S Global Note | G29517AC6 | USG29517AC60 |
| Class D Certificated Notes | | |
| Class D Rule 144A Global Note | 053811AD7 | US053811AD78 |
| Class D Certificated Note | 053811AH8 | US053811AH82 |
| Class D Regulation S Global Note | G29517AD4 | USG29517AD44 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 053812301 | US0538123011 |
| Regulation S Global Preference Share | G2952E106 | KYG2952E1061 |

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CUSIPs

AIRLIE LCDO I (AVIV LDCO 2006-3), LTD

| <u>Security</u> | <u>CUSIP</u> |
|--|---------------------|
| Class A Notes | |
| Class A Rule 144A Certificated Note | 009369AA7 |
| Class A Regulation S Certificated Note | G01478AA7 |
| Class B-1 Notes | |
| Class B-1 Rule 144A Global Note | 009369AC3 |
| Class B-1 Regulation S Global Note | G01478AB5 |
| Class B-1 Certificated Note | 009369AD1 |
| Class B-2 Notes | |
| Class B-2 Rule 144A Global Note | 009369AJ8 |
| Class B-2 Regulation S Global Note | G01478AE9 |
| Class B-2 Certificated Note | 009369AK5 |
| Class C Certificated Notes | |
| Class C Rule 144A Global Note | 009369AE9 |
| Class C Regulation S Global Note | G01478AC3 |
| Class C Certificated Note | 009369AF6 |
| Class D Certificated Notes | |
| Class D Rule 144A Global Note | 009369AG4 |
| Class D Regulation S Global Note | G01478AD1 |
| Class D Certificated Note | 009369AH2 |
| Preference Shares | |
| Certificated U.S. Preference Shares | 00936A205 |
| Regulation S Global Preference Shares | G01477101 |

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CUSIPs

ARLIE LCDO II (PEBBLE CREEK 2007-1)

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--------------------------------------|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Global Note | 00936HAA9 | US00936HAA95 |
| Class A Certificated Note | 00936HAB7 | US00936HAB78 |
| Class A Regulation S Global Note | G01489AA4 | USG01489AA40 |
| Class B Notes | | |
| Class B Rule 144A Global Note | 00936HAC5 | US00936HAC51 |
| Class B Certificated Note | 00936HAD3 | US00936HAD35 |
| Class B Regulation S Global Note | G01489AB2 | USG01489AB23 |
| Class C Certificated Notes | | |
| Class C Rule 144A Global Note | 00936HAE1 | US00936HAE18 |
| Class C Certificated Note | 00936HAF8 | US00936HAF82 |
| Class C Regulation S Global Note | G01489AC0 | USG01489AC06 |
| Class D Certificated Notes | | |
| Class D Rule 144A Global Note | 00936HAG6 | US00936HAG65 |
| Class D Certificated Note | 00936HAH4 | US00936HAH49 |
| Class D Regulation S Global Note | G01489AD8 | USG01489AD88 |
| Preference Shares | | |
| Rule 144A Global Preference Shares | 00936D209 | US00936D2099 |
| Certificated U.S. Preference Shares | 00936D308 | US00936D3089 |
| Regulation S Global Preference Share | G01479107 | KYG014791076 |

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CUSIPs

PEBBLE CREEK LCDO 2006-1

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--------------------------------------|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Global Note | 70509P AA 1 | US70509PAA12 |
| Class A Regulation S Global Note | G6965Y AA 6 | USG6965YAA67 |
| Class A Certificated Note | 70509P AB 9 | US70509PAB94 |
| Class B Notes | | |
| Class B Rule 144A Global Note | 70509P AC 7 | US70509PAC77 |
| Class B Regulation S Global Note | G6965Y AB 4 | USG6965YAB41 |
| Class B Certificated Note | 70509P AD 5 | US70509PAD50 |
| Class C Certificated Notes | | |
| Class C Rule 144A Global Note | 70509P AE 3 | US70509PAE34 |
| Class C Regulation S Global Note | G6965Y AC 2 | USG6965YAC24 |
| Class C Certificated Note | 70509P AF 0 | US70509PAF09 |
| Class D Certificated Notes | | |
| Class D Rule 144A Global Note | 70509P AG 8 | US70509PAG81 |
| Class D Regulation S Global Note | G6965Y AD 0 | USG6965YAD07 |
| Class D Certificated Note | 70509P AH 6 | US70509PAH64 |
| Preference Shares | | |
| Rule 144A Global Preference Shares | 705093 20 1 | US7050932018 |
| Regulation S Global Preference Share | G6965T 10 9 | KYG6965T1094 |
| Certificated U.S. Preference Shares | 705093 30 0 | US7050933008 |

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CUSIPs

PEBBLE CREEK LCDO 2007-3

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Certificated Note | 70509DAA8 | US70509DAA81 |
| Certificated Class A Note | 70509DAF7 | US70509DAF78 |
| Class A Regulation S Global Note | G6966BAA5 | USG6966BAA55 |
| Class B Notes | | |
| Class B Rule 144A Certificated Note | 70509DAB6 | US70509DAB64 |
| Certificated Class B Note | 70509DAG5 | US70509DAG51 |
| Class B Regulation S Certificated Note | G6966BAB3 | USG6966BAB39 |
| Class C Notes | | |
| Class C Rule 144A Global Note | 70509DAC4 | US70509DAC48 |
| Certificated Class C Note | 70509DAH3 | US70509DAH35 |
| Class C Regulation S Global Note | G6966BAC1 | USG6966BAC12 |
| Class D Notes | | |
| Class D Rule 144A Global Note | 70509DAD2 | US70509DAD21 |
| Certificated Class D Note | 70509DAJ9 | US70509DAJ90 |
| Class D Regulation S Global Note | G6966BAD9 | USG6966BAD94 |
| Class E Notes | | |
| Class E Rule 144A Global Note | 70509DAE0 | US70509DAE04 |
| Certificated Class E Note | 70509DAK6 | US70509DAK63 |
| Class E Regulation S Global Note | G6966BAE7 | USG6966BAE77 |
| Preference Shares | | |
| Certificated U.S. Preference Shares | 70509C300 | US70509C3007 |
| Regulation S Global Preference Shares | G6966A109 | KYG6966A1094 |

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CUSIPs

WHITE MARLIN CDO 2007-1

| <u>Security</u> | <u>CUSIP</u> | <u>ISIN</u> |
|--|--------------|--------------|
| Class A Notes | | |
| Class A Rule 144A Certificated Note | 964041AA5 | US964041AA55 |
| Certificated Class A Note | 964041AB3 | US964041AB39 |
| Class A Regulation S Certificated Note | G96180AA5 | USG96180AA59 |
| Class B-1 Notes | | |
| Class B-1 Rule 144A Certificated Note | 964041AC1 | US964041AC12 |
| Certificated Class B-1 Note | 964041AD9 | US964041AD94 |
| Class B-1 Regulation S Certificated Note | G96180AB3 | USG96180AB33 |
| Class B-2 Notes | | |
| Class B-2 Rule 144A Certificated Note | 964041AE7 | US964041AE77 |
| Certificated Class B-2 Note | 964041AF4 | US964041AF43 |
| Class B-2 Regulation S Certificated Note | G96180AC1 | USG96180AC16 |
| Class C-1 Notes | | |
| Class C-1 Rule 144A Global Note | 964041AG2 | US964041AG26 |
| Certificated Class C-1 Note | 964041AH0 | US964041AH09 |
| Class C-1 Regulation S Global Note | G96180AD9 | USG96180AD98 |
| Class C-2 Notes | | |
| Class C-2 Rule 144A Global Note | 964041AJ6 | US964041AJ64 |
| Certificated Class C-2 Note | 964041AK3 | US964041AK38 |
| Class C-2 Regulation S Global Note | G96180AE7 | USG96180AE71 |
| Class D Notes | | |
| Class D Rule 144A Global Note | 964041AL1 | US964041AL11 |
| Certificated Class D Note | 964041AM9 | US964041AM93 |
| Class D Regulation S Global Note | G96180AF4 | USG96180AF47 |
| Class E Notes | | |
| Class E Rule 144A Global Note | 964037AA3 | US964037AA36 |
| Certificated Class E Note | 964037AB1 | US964037AB19 |
| Class E Regulation S Global Note | G9618GAA0 | USG9618GAA07 |
| P-1 Preference Shares | | |
| Certificated U.S. P-1 Preference Shares | 964037402 | US9640374024 |
| Regulation S P-1 Global Preference Share | G9618G201 | KYG9618G2019 |
| P-2 Preference Shares | | |
| Certificated U.S. P-2 Preference Shares | 964037501 | US9640375013 |
| Regulation S P-2 Global Preference Share | G9618G300 | KYG9618G3009 |

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CUSIPs

AIRLIE CDO I, LTD

| <u>Security</u> | <u>CUSIP</u> |
|---|---------------------|
| Class A Notes | |
| Class A Rule 144A Certificated Note | 00936KAA2 |
| Class A Regulation S Certificated Note | G0134PAA4 |
| Class B Notes | |
| Class B Rule 144A Certificated Note | 00936KAB0 |
| Class B Regulation S Certificated Note | G0134PAB2 |
| Certificated Class B Note | 00936KAF1 |
| Class C Notes | |
| Class C Rule 144A Global Note | 00936KAC8 |
| Class C Regulation S Global Note | G0134PAC0 |
| Certificated Class C Note | 00936KAG9 |
| Class D Notes | |
| Class D Rule 144A Global Note | 00936KAD6 |
| Class D Regulation S Global Note | G0134PAD8 |
| Certificated Class D Note | 00936KAH7 |
| P-1 Preference Shares | |
| Certificated U.S. P-1 Preference Shares | 00936G202 |
| Regulation S Global P-1 Preference Shares | G01349102 |
| P-2 Preference Shares | |
| Certificated U.S. P-2 Preference Shares | 00936G400 |
| Regulation S Global P-2 Preference Shares | G01349110 |

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